



VENCIMIENTO DE WARRANTS EMITIDOS POR CAIXABANK, S.A.

En relación a las emisiones de warrants realizadas por CAIXABANK, S.A. con fecha de vencimiento 16 de diciembre de 2011 y en virtud de lo establecido en las Condiciones Finales de cada una de las emisiones vencidas, pasamos a detallar el Precio de Liquidación y el Importe de Liquidación de cada una de las emisiones especificadas a continuación:

CODIGO ISIN	CODIGO SIBE	Activo Subyacente	Tipo	Precio Ejercicio	Ratio	Precio Liquidación	Importe de Liquidación unitario	Importe Global a Liquidar
ES0615010HV7	B6497	IBEX	CALL	12,500.00	0.001	8203.4	0.00	0.00
ES0615010HW5	B6498	IBEX	CALL	12,250.00	0.001	8203.4	0.00	0.00
ES0615010HX3	B6499	IBEX	CALL	12,000.00	0.001	8203.4	0.00	0.00
ES0615010HY1	B6500	IBEX	CALL	11,750.00	0.001	8203.4	0.00	0.00
ES0615010HZ8	B6501	IBEX	CALL	11,500.00	0.001	8203.4	0.00	0.00
ES0615010IA9	B6502	IBEX	CALL	11,000.00	0.001	8203.4	0.00	0.00
ES0615010IB7	B6503	IBEX	CALL	10,750.00	0.001	8203.4	0.00	0.00
ES0615010IC5	B6504	IBEX	CALL	10,500.00	0.001	8203.4	0.00	0.00
ES0615010ID3	B6505	IBEX	CALL	10,000.00	0.001	8203.4	0.00	0.00
ES0615010IE1	B6506	IBEX	CALL	9,750.00	0.001	8203.4	0.00	0.00
ES0615010IF8	B6507	IBEX	CALL	9,500.00	0.001	8203.4	0.00	0.00
ES0615010IO0	B6516	IBEX	PUT	12,000.00	0.001	8203.4	3.80	0.00
ES0615010IP7	B6517	IBEX	PUT	11,750.00	0.001	8203.4	3.55	0.00

ES0615010IQ5	B6518	IBEX	PUT	11,500.00	0.001	8203.4	3.30	0.00
ES0615010IR3	B6519	IBEX	PUT	11,000.00	0.001	8203.4	2.80	0.00
ES0615010IS1	B6520	IBEX	PUT	10,750.00	0.001	8203.4	2.55	0.00
ES0615010IT9	B6521	IBEX	PUT	10,500.00	0.001	8203.4	2.30	0.00
ES0615010IU7	B6522	IBEX	PUT	10,000.00	0.001	8203.4	1.80	0.00
ES0615010IZ6	B6527	ANA	CALL	90.00	0.2	64	0.00	0.00
ES0615010JF6	B6533	BKT	CALL	6.00	0.5	4.342	0.00	0.00
ES0615010JG4	B6534	BKT	PUT	4.00	0.5	4.342	0.00	0.00
ES0615010JK6	B6538	SAN	CALL	10.00	0.5	5.6	0.00	0.00
ES0615010JL4	B6539	SAN	CALL	9.50	0.5	5.6	0.00	0.00
ES0615010JM2	B6540	SAN	CALL	9.00	0.5	5.6	0.00	0.00
ES0615010JN0	B6541	SAN	CALL	8.50	0.5	5.6	0.00	0.00
ES0615010JQ3	B6544	SAN	PUT	9.00	0.5	5.6	1.70	0.00
ES0615010JR1	B6545	SAN	PUT	8.50	0.5	5.6	1.45	0.00
ES0615010JS9	B6546	SAN	PUT	8.00	0.5	5.6	1.20	0.00
ES0615010JT7	B6547	SAN	PUT	7.50	0.5	5.6	0.95	0.00
ES0615010JU5	B6548	SAN	PUT	7.00	0.5	5.6	0.70	0.00
ES0615010KC1	B6556	BBVA	CALL	11.00	0.5	6.15	0.00	0.00
ES0615010KD9	B6557	BBVA	CALL	10.50	0.5	6.15	0.00	0.00
ES0615010KE7	B6558	BBVA	CALL	10.00	0.5	6.15	0.00	0.00
ES0615010KF4	B6559	BBVA	CALL	9.50	0.5	6.15	0.00	0.00
ES0615010KG2	B6560	BBVA	CALL	9.00	0.5	6.15	0.00	0.00
ES0615010KM0	B6566	BBVA	PUT	9.00	0.5	6.15	1.43	0.00
ES0615010KN8	B6567	BBVA	PUT	8.50	0.5	6.15	1.18	3.53
ES0615010KO6	B6568	BBVA	PUT	8.00	0.5	6.15	0.93	0.00

ES0615010KP3	B6569	ITX	CALL	64.79	0.2006	62.26	0.00	0.00
ES0615010KS7	B6572	FER	CALL	12.00	0.2	9.123	0.00	0.00
ES0615010KU3	B6574	GAM	CALL	8.00	0.2	2.99	0.00	0.00
ES0615010KV1	B6575	GAM	PUT	6.00	0.2	2.99	0.60	0.00
ES0615010KW9	B6576	IAG	CALL	3.50	0.2	1.702	0.00	0.00
ES0615010KZ2	B6579	IDR	CALL	17.00	0.2	9.78	0.00	0.00
ES0615010LL0	B6591	TEF	CALL	21.00	0.5	12.835	0.00	0.00
ES0615010LM8	B6592	TEF	CALL	20.50	0.5	12.835	0.00	0.00
ES0615010LN6	B6593	TEF	CALL	20.00	0.5	12.835	0.00	0.00
ES0615010LO4	B6594	TEF	CALL	19.50	0.5	12.835	0.00	0.00
ES0615010LP1	B6595	TEF	CALL	19.00	0.5	12.835	0.00	0.00
ES0615010LQ9	B6596	TEF	CALL	18.50	0.5	12.835	0.00	0.00
ES0615010LR7	B6597	TEF	CALL	18.00	0.5	12.835	0.00	0.00
ES0615010LS5	B6598	TEF	CALL	17.50	0.5	12.835	0.00	0.00
ES0615010LT3	B6599	TEF	CALL	17.00	0.5	12.835	0.00	0.00
ES0615010LU1	B6600	TEF	CALL	16.50	0.5	12.835	0.00	0.00
ES0615010LV9	B6601	TEF	PUT	18.50	0.5	12.835	2.83	0.00
ES0615010LW7	B6602	TEF	PUT	18.00	0.5	12.835	2.58	0.00
ES0615010LX5	B6603	TEF	PUT	17.50	0.5	12.835	2.33	0.00
ES0615010LY3	B6604	TEF	PUT	17.00	0.5	12.835	2.08	0.00
ES0615010LZ0	B6605	TEF	PUT	16.50	0.5	12.835	1.83	0.00
ES0615010MA1	B6606	TEF	PUT	16.00	0.5	12.835	1.58	0.00
ES0615010MH6	B6613	EUR/USD	CALL	1.60	10	1.3064	0.00	0.00
ES0615010MI4	B6614	EUR/USD	CALL	1.55	10	1.3064	0.00	0.00
ES0615010MJ2	B6615	EUR/USD	CALL	1.50	10	1.3064	0.00	0.00

ES0615010MK0	B6616	EUR/USD	CALL	1.45	10	1.3064	0.00	0.00
ES0615010ML8	B6617	EUR/USD	CALL	1.40	10	1.3064	0.00	0.00
ES0615010MM6	B6618	EUR/USD	PUT	1.35	10	1.3064	0.33	0.00
ES0615010MN4	B6619	EUR/USD	PUT	1.30	10	1.3064	0.00	0.00
ES0615010MO2	B6620	EUR/USD	PUT	1.25	10	1.3064	0.00	0.00
ES0615010MP9	B6621	EUR/USD	PUT	1.20	10	1.3064	0.00	0.00
ES0615010MQ7	B6622	EUR/USD	PUT	1.15	10	1.3064	0.00	0.00
ES0615010NG6	B7651	IBEX	CALL	13,000.00	0.001	8203.4	0.00	0.00
ES0615010NH4	B7652	IBEX	CALL	12,750.00	0.001	8203.4	0.00	0.00
ES0615010NR3	B7662	IBEX	PUT	9,750.00	0.001	8203.4	1.55	0.00
ES0615010NS1	B7663	IBEX	PUT	9,500.00	0.001	8203.4	1.30	0.00
ES0615010NT9	B7664	IBEX	PUT	9,250.00	0.001	8203.4	1.05	0.00
ES0615010NU7	B7665	IBEX	PUT	9,000.00	0.001	8203.4	0.80	0.00
ES0615010NV5	B7666	IBEX	PUT	8,750.00	0.001	8203.4	0.55	0.00
ES0615010NW3	B7667	IBEX	PUT	8,500.00	0.001	8203.4	0.30	24,114.77
ES0615010OB5	B7672	BBVA	CALL	8.50	0.5	6.15	0.00	0.00
ES0615010OC3	B7673	BBVA	CALL	8.00	0.5	6.15	0.00	0.00
ES0615010OD1	B7674	BBVA	CALL	7.50	0.5	6.15	0.00	0.00
ES0615010OJ8	B7680	BBVA	PUT	7.50	0.5	6.15	0.68	0.00
ES0615010OK6	B7681	BBVA	PUT	7.00	0.5	6.15	0.43	0.00
ES0615010OL4	B7682	BBVA	PUT	6.50	0.5	6.15	0.18	0.00
ES0615010OY7	B7695	IBE	CALL	7.50	0.5	4.698	0.00	0.00
ES0615010OZ4	B7696	IBE	CALL	7.00	0.5	4.698	0.00	0.00
ES0615010PA4	B7697	IBE	CALL	6.50	0.5	4.698	0.00	0.00
ES0615010PB2	B7698	IBE	CALL	6.00	0.5	4.698	0.00	0.00

ES0615010PF3	B7702	IBE	PUT	6.00	0.5	4.698	0.65	0.00
ES0615010PG1	B7703	IBE	PUT	5.50	0.5	4.698	0.40	0.00
ES0615010PH9	B7704	IBE	PUT	5.00	0.5	4.698	0.15	0.00
ES0615010PN7	B7710	POP	CALL	4.00	0.5	3.361	0.00	0.00
ES0615010PS6	B7715	REP	CALL	25.00	0.5	22.065	0.00	0.00
ES0615010PT4	B7716	REP	CALL	24.50	0.5	22.065	0.00	0.00
ES0615010PU2	B7717	REP	CALL	24.00	0.5	22.065	0.00	0.00
ES0615010PV0	B7718	REP	CALL	23.50	0.5	22.065	0.00	0.00
ES0615010PW8	B7719	REP	CALL	23.00	0.5	22.065	0.00	0.00
ES0615010PX6	B7720	REP	CALL	22.50	0.5	22.065	0.00	0.00
ES0615010PY4	B7721	REP	CALL	22.00	0.5	22.065	0.03	12.03
ES0615010QC8	B7725	REP	PUT	22.00	0.5	22.065	0.00	0.00
ES0615010QD6	B7726	REP	PUT	21.50	0.5	22.065	0.00	0.00
ES0615010QE4	B7727	REP	PUT	21.00	0.5	22.065	0.00	0.00
ES0615010QF1	B7728	REP	PUT	20.50	0.5	22.065	0.00	0.00
ES0615010QG9	B7729	REP	PUT	20.00	0.5	22.065	0.00	0.00
ES0615010QM7	B7735	SAN	CALL	11.00	0.5	5.6	0.00	0.00
ES0615010QN5	B7736	SAN	CALL	10.50	0.5	5.6	0.00	0.00
ES0615010QO3	B7737	SAN	CALL	8.00	0.5	5.6	0.00	0.00
ES0615010QU0	B7743	SAN	PUT	6.50	0.5	5.6	0.45	0.00
ES0615010QV8	B7744	SAN	PUT	6.00	0.5	5.6	0.20	0.00
ES0615010RM5	B7761	TEF	PUT	15.50	0.5	12.835	1.33	0.00
ES0615010RN3	B7762	TEF	PUT	15.00	0.5	12.835	1.08	0.00
ES0615010RO1	B7763	TEF	PUT	14.50	0.5	12.835	0.83	0.00
ES0615010RP8	B7764	TEF	PUT	14.00	0.5	12.835	0.58	0.00

ES0615010RT0	B7768	ORO	CALL	1,650.00	0.01	1594	0.00	0.00
ES0615010RU8	B7769	ORO	CALL	1,600.00	0.01	1594	0.00	0.00
ES0615010RV6	B7770	ORO	CALL	1,550.00	0.01	1594	0.34	0.00
ES0615010RW4	B7771	ORO	CALL	1,500.00	0.01	1594	0.72	0.00
ES0615010RX2	B7772	ORO	PUT	1,400.00	0.01	1594	0.00	0.00
ES0615010RY0	B7773	ORO	PUT	1,300.00	0.01	1594	0.00	0.00
ES0615010SP6	B7790	EUR/JPY	CALL	125.00	10	101.7	0.00	0.00
ES0615010SQ4	B7791	EUR/JPY	CALL	115.00	10	101.7	0.00	0.00
ES0615010ST8	B7794	EUR/JPY	PUT	115.00	10	101.7	1.31	0.00
ES0615010SU6	B7795	EUR/JPY	PUT	105.00	10	101.7	0.32	0.00
ES0615010TF5	B7806	EUR/USD	CALL	1.70	10	1.3064	0.00	0.00
ES0615010TG3	B7807	EUR/USD	CALL	1.65	10	1.3064	0.00	0.00
ES0615010TL3	B7812	EUR/USD	PUT	1.40	10	1.3064	0.72	0.00
ES0615010TM1	B7813	EUR/USD	PUT	1.10	10	1.3064	0.00	0.00

Barcelona, a 19 de diciembre de 2011

CAIXABANK, S.A.